Distribution:
$$\rho(x) = a \cdot e^{\frac{(x-b)^2}{2c}}$$

Values from the numerical simulation:

$$a = 0.036039 \pm 2.8e - 05$$
 $b = 19.834 \pm 0.01$ $c = 122.86 \pm 0.22$

Values from the theoretical approach:

$$b = \langle x \rangle = (2p - 1)MI = 19.99$$
 $c = \sigma^2 = I^2[M - (2p - 1)^2] = 99.96$
 $a = \frac{1}{\sqrt{2\pi c}} = 0.039$